

**INFORMATION DISCLOSURE
STATEMENT BY APPLICANT**
(Use as many sheets as necessary)

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of

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		Complete if Known	
Application Number	09/680,365	Patent No.	6,996,540
Filing Date	October 5, 2000 /	Issue Date	February 7, 2006
First Named Inventor	R. Raymond May	Group Art Unit	3624
Examiner Name	Jagdish Patel		
Attorney Docket Number	38866/204611		

U. S. PATENT DOCUMENTS

Examiner Initials*	Cite No.	Document Number Number - Kind Code (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages of Relevant Figures Appear
1	US- 4,799,156		01-17-1989	Shavit et al.	
2	US- 5,258,383		11-02-1993	Nagamura et al.	
3	US- 5,794,207		08-11-1998	Walker et al.	
4	US- 5,727,165		03-10-1998	Ordish et al.	
5	US- 5,794,219		08-11-1998	Brown	
6	US- 5,835,896		10-11-1998	Fisher et al.	
7	US- 5,963,923		10-05-1999	Garber	
8	US- 5,982,891		11-09-1999	Ginter et al.	
9	US- 6,029,146		02-22-2000	Hawkins et al.	
10	US- 6,157,918		12-05-2000	Shepherd	
11	US- 6,161,099		12-12-2000	Harrington et al.	
12	US- 6,282,521 B1		08-28-2001	Howorka	
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14	US 6,421,653 B1		07-16-2002	May	
15	US- 6,629,082 B1		09-30-2003	Hambrecht et al.	
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19	US- 6,996,540 B1		02-07-2006	May	
20	US- 2005/0160032 A1		07-21-2005	Lutnick et al.	
21	US-2006/0059082 A1		03-16-2006	Silverman et al.	

Examiner Signature		Date Considered	
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*Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

Substitute for form 1449B/PTO (Revised 10/2001)		Complete if Known		
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		Examiner Name	Jagdish Patel	
Sheet	2	of	3	Attorney Docket Number
038866/204611				

FOREIGN PATENT DOCUMENTS						
Examiner Initials*	Cite No.	Foreign Patent Document Country Code - Number Kind Code (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	English Language Translation Attached
	22	EP 0 647 866 A1	04-12-1995	Alcatel Cavi S.p.A.		
	23	EP 1 049 037 A2	11-02-2000	Doyle		
	24	EP 1 072 990 A2	01-31-2001	Crossmar, Inc.		
	25	WO 98/43121	10-01-1998	Lumenyte International Corporation		
	26	WO 01/52091 A2	07-19-2001	EFPH, LLC		
	27	CH 675982 A5	11-30-1990	Swiss Cab		
	28	WO 99/19821	04-22-1999	Derivatives Net, Inc.		

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Examiner Initials*	Cite No.	Document Description	English Language Translation Attached
	29	MARK PARSLEY; <i>Credit Derivatives Get Cracking</i> , Euromoney n323, March 1996, 12 pages.	
	30	KEIRAN HIGGINS; <i>Managing the Risk of Your Global Bond Portfolio</i> , Global Investor, April 1996, 8 pages, ISSN 0951-3604.	
	31	Insurance Regulator; <i>AIG Breaks Down Exposure by Industry</i> , June 1994; Vol. 4, No. 23; 2 pages.	
	32	SIMON HOTCHIN, PAUL DENTSKEVICH; <i>The Risk-Based Way to Asset Valuation</i> ; Corporate Finance Risk Management & Derivatives Yearbook, April 1996; 5 pages.	
	33	PETER HEAP; <i>Inside Derivatives: Policies, \$300 Million give Sumitomo Unit Triple-A Safety</i> , The Bond Buyer, April 1995; 2 pages, Vol. 313, No. 29326	
	34	CAROL LOOMIS; <i>The Risk that Won't Go Away (Financial Derivatives)</i> , Fortune, March 1994, Vol. 129, No. 5.	

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Examiner Name	Jagdish Patel	
Attorney Docket Number	038866/2046II	

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35	BRET D. FROMSON; <i>Wall Street's Risky Bets 'Derivatives are Popular, Profitable and to Many a Big Danger to Markets</i> ; The Washington Post; October 1993;Final Edition.	
36	BRUCE W. WEBER; <i>Information Technology in the Major International Financial Markets</i> ; April 1993; 45 pages; Working Paper IS-93-12; Center for Digital Economy Research.	
37	MARY ANN BURNS; <i>Opportunity Knocks</i> ; Futures Industry Magazine; April/May 2000; 6 pages; Futures Industry Association.	
38	< http://www.marketcenter.com/search/symhelp.jsp > ; 2006, 6 pages	
39	<i>Parity</i> Trademark History; August 25,1992; 31 pages.	
40	<i>Principles for the Management of Interest Rate Risk</i> ; Basic Committee on Banking Supervision; September 1997; 39 pages.	
41	Triple Point Technology; <i>Real-Time Position Management in Today's Power Markets</i> ; 8 pages; available at < www.tpt.com > .	
42	Description of Forward Rate Agreement; 4 pages.	
43	Form 10-K; Investment Technology Group Inc. - ITG; March 2002; 70 pages; 10k Wizard SEC Power Search.	
44	ELI M. REMOLONA ET AL.; <i>Risk Management by Structured Derivative Product Companies</i> ; Economic Policy Review; April 1996; 19 pages.	

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